**EAST Search History**

**EAST Search History (Prior Art)**

| Ref # | Hits | Search Query | DBs | Default Operator | Plurals | Time Stamp |
|-------|------|--------------|-----|------------------|---------|------------|
| L1 | 7070 | 705/36R.ccls. 705/37.ccls. | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/07 15:22 |
| L2 | 76 | 1 and scholes and moment | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/07 15:22 |
| S1 | 221 | spot with basket | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 13:44 |
| S2 | 997 | scholes | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 14:59 |
| S3 | 6 | spot with basket with option | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 13:44 |
| S4 | 4 | S3 with S2 | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 13:44 |
| S5 | 4 | scholes with moment | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 14:48 |
| S6 | 6 | scholes with basket | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 14:55 |
| S7 | 17 | scholes with spot | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 14:55 |
| S8 | 159 | scholes with (calculat$3 determin$3 find$3) | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 15:09 |
| S9 | 4 | average adj spot adj basket adj option | US-PGPUB; USPAT; DERWENT | OR | ON | 2007/09/13 15:10 |
| S10 | 394 | black adj scholes | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 12:53 |
| S11 | 1384 | (multiple several many plurality)adj underlying | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 12:54 |

| S12 | 0 | S10 with S11 | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 12:54 |
|-----|------|---------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|----|----|------------------|
| S13 | 1384 | (multiple several many plurality)adj (underlying under-lying) | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 12:58 |
| S14 | 0 | scholes with S11 | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 12:58 |
| S15 | 1 | scholes same S11 | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 12:58 |
| S16 | 2 | levy with scholes | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/15 13:56 |
| S17 | 2 | (spot with basket)and (scholes black-scholes) and levy | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/17 15:30 |
| S18 | 9 | (spot with basket)and (scholes black-scholes) | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/17 15:30 |
| S19 | 81 | poetzsch.in. | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/19 10:32 |
| S20 | 5517 | (705/36R 705/37).ccls. | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/19 10:33 |
| S21 | 2 | S19 and S20 | US-PGPUB; USPAT; DERWENT | OR | ON | 2008/09/19 10:33 |
| S22 | 874 | threshold with market | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:30 |
| S23 | 2 | threshold with market with equation | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:31 |
| S24 | 1711215 | (choose determine select choosing selecting determining chosen selected determined selection choice determination different) near4 (equation formula algorithm approximation method technique approach) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:34 |
| S25 | 9151 | (threshold limit indicator) with (market financial) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:36 |
| S26 | 203 | S24 with S25 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:36 |

| S27 | 7 | (US-20030208430-$ or US-20030014337-$ or US-20020120542-$ or US-20020178101-$).did. or (US-6173276-$ or US-6546375-$ or US-6016483-$).did. | US-PGPUB; USPAT | OR | ON | 2009/04/03 10:45 |
|-----|---|---|---|---|---|---|
| S28 | 1460997 | "7" and S24 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:46 |
| S29 | 7 | S27 and S24 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:46 |
| S30 | 1 | (((choose determine select choosing selecting determining chosen selected determined selection choice determination different) near2 (equation formula algorithm approximation method technique approach))with (threshold limit)) and S27 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 10:52 |
| S31 | 21191 | (((choose determine select choosing selecting determining chosen selected determined selection choice determination different) near2 (equation formula algorithm approximation method technique approach))with (positive negative absolute sign)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:09 |
| S32 | 7 | (US-20030208430-$ or US-20030014337-$ or US-20020120542-$ or US-20020178101-$).did. or (US-6173276-$ or US-6546375-$ or US-6016483-$).did. | US-PGPUB; USPAT | OR | ON | 2009/04/03 12:10 |
| S33 | 0 | S31 and S32 | US-PGPUB; USPAT | OR | ON | 2009/04/03 12:10 |
| S34 | 173 | S31 and (option same (put call strike)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:11 |
| S35 | 18769 | (option with (put call strike exotic vanilla)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:13 |
| S36 | 122 | S31 and S35 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:13 |

| S37 | 1300 | volatility near4 (threshold limit value cut$1off) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:28 |
| S38 | 253 | S35 and S37 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:29 |
| S39 | 1 | (higher greater lower less below more above bigger smaller exceed exceeding exceeded) with (if) with (then) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:37 |
| S40 | 10626430 | (higher greater lower less below more above bigger smaller exceed exceeding exceeded) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:38 |
| S41 | 18020 | S35 and S40 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:38 |
| S42 | 2879644 | (higher greater lower less below more above bigger smaller exceed exceeding exceeded) with (threshold limit value range) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:39 |
| S43 | 9122 | S42 and S35 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:40 |
| S44 | 147743 | (higher greater lower less below more above bigger smaller exceed exceeding exceeded) with (threshold limit value range)with (equation formula) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:42 |
| S45 | 385 | S44 and S35 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 12:42 |
| S46 | 155169 | (equation formula approximation technique) with (threshold limit predetermined) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:12 |
| S47 | 595 | S35 and S46 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:12 |
| S48 | 10138 | S35 and ((higher greater lower less below more above bigger smaller exceed exceeding exceeded) with (threshold limit value range predetermined)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:15 |
| S49 | 535 | S46 and S48 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:15 |

| S50 | 18769 | (option with (put call strike exotic vanilla)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:17 |
|---|---|---|---|---|---|---|
| S51 | 643716 | (higher greater lower less below more above bigger smaller exceed exceeding exceeded) with (threshold limit value range predetermined)with (formula equation approach technique method) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:17 |
| S52 | 2722 | S50 and S51 | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:17 |
| S53 | 244 | S50 and((higher greater lower less below more above bigger smaller exceed exceeding exceeded) near4 (threshold limit value range predetermined)) with (formula equation) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:19 |
| S54 | 1775 | S50 and absolute | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:24 |
| S55 | 453 | S50 and ("absolute value") | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:25 |
| S56 | 104 | S50 and ("absolute value") same (limit threshold predetermined cutoff cut-off)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:26 |
| S57 | 4719 | market and (option with (put call strike exotic vanilla)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:27 |
| S58 | 45 | S57 and ("absolute value" same (limit threshold predetermined cutoff cut-off)) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/04/03 13:27 |
| S59 | 23 | scholes and levy | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/10/30 15:42 |
| S60 | 0 | (riskless near3 interest) with dividend | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/01 16:26 |

| S61 | 0 | (riskless near5 interest) with dividend | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/01 16:27 |
| S62 | 16 | (riskless near3 interest) | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/01 16:27 |
| S63 | 3 | (riskless near3 interest) same dividend | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/01 16:32 |
| S64 | 42932 | (value valueing valued valuation pricing priced price) near6 (option derivative) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/11/02 09:18 |
| S65 | 28090 | (value valueing valued valuation pricing priced price) near3 (option derivative) | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/11/02 09:19 |
| S66 | 12 | ((value valueing valued valuation pricing priced price) near3 (option derivative)) and scholes and levy | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/11/02 09:20 |
| S67 | 466 | ((value valueing valued valuation pricing priced price) near3 (option derivative)) and scholes | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/11/02 09:49 |
| S68 | 325 | ((value valueing valued valuation pricing priced price) near3 (option derivative)) and scholes and @ad<"20060101" | US-PGPUB; USPAT; DERWENT | OR | ON | 2009/11/02 09:50 |
| S69 | 23 | scholes and levy | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/02 09:50 |
| S70 | 11 | S68 and S69 | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/02 09:50 |
| S71 | 16 | (riskless near3 interest) | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/02 09:50 |

| S72 | 2 | S70 and S71 | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/02 09:51 |
|-----|---|-------------|------|----|----|------------------|
| S73 | 15 | (US-20030208430-$ or US-20030014337-$ or US-20020120542-$ or US-20020178101-$ or US-20030101123-$ or US-20020116310-$ or US-20020082967-$ or US-20030101125-$ or US-20010032029-$).did. or (US-6173276-$ or US-6546375-$ or US-6016483-$ or US-4648038-$ or US-7401042-$ or US-6832233-$).did. | US-PGPUB; USPAT | OR | ON | 2009/11/02 10:22 |
| S74 | 14 | S73 and computer | US-PGPUB; USPAT | OR | ON | 2009/11/02 10:23 |
| S75 | 125 | ((value valueing valued valuation pricing priced price) near6 (option derivative)) and scholes and moment | US-PGPUB; USPAT; USOCR; EPO; JPO; DERWENT; IBM_TDB | OR | ON | 2009/11/05 16:54 |
| S76 | 991 | ((value valueing valued valuation pricing priced price) near6 (option derivative)) | EPO; JPO | OR | ON | 2009/11/05 16:55 |
| S77 | 4 | ((value valueing valued valuation pricing priced price) near6 (option derivative)) and scholes | EPO; JPO | OR | ON | 2009/11/05 16:56 |
| S78 | 10 | ((value valueing valued valuation pricing priced price) near6 (option derivative)) and moment | EPO; JPO | OR | ON | 2009/11/05 16:56 |

**11/ 7/ 2009 3:23:59 PM**
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